OIPE IAP89
JUN 12 2006
PATENT & TRADEMARK OFFICE

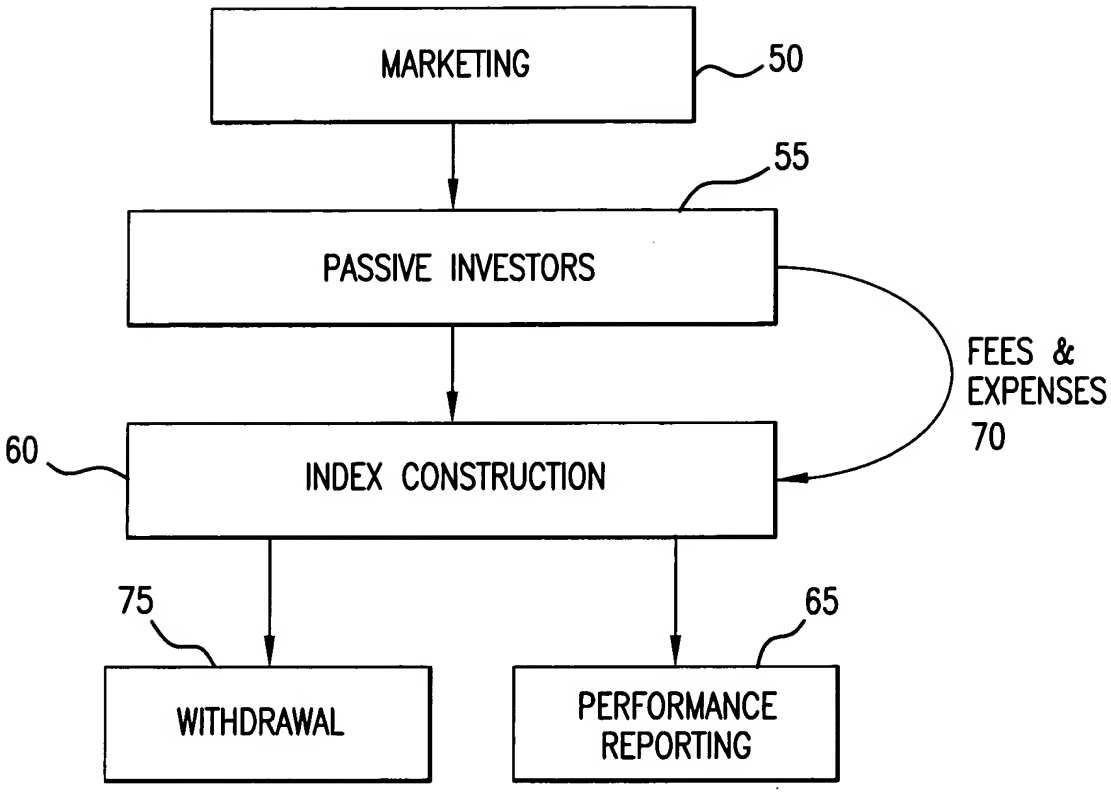

FIG. 1

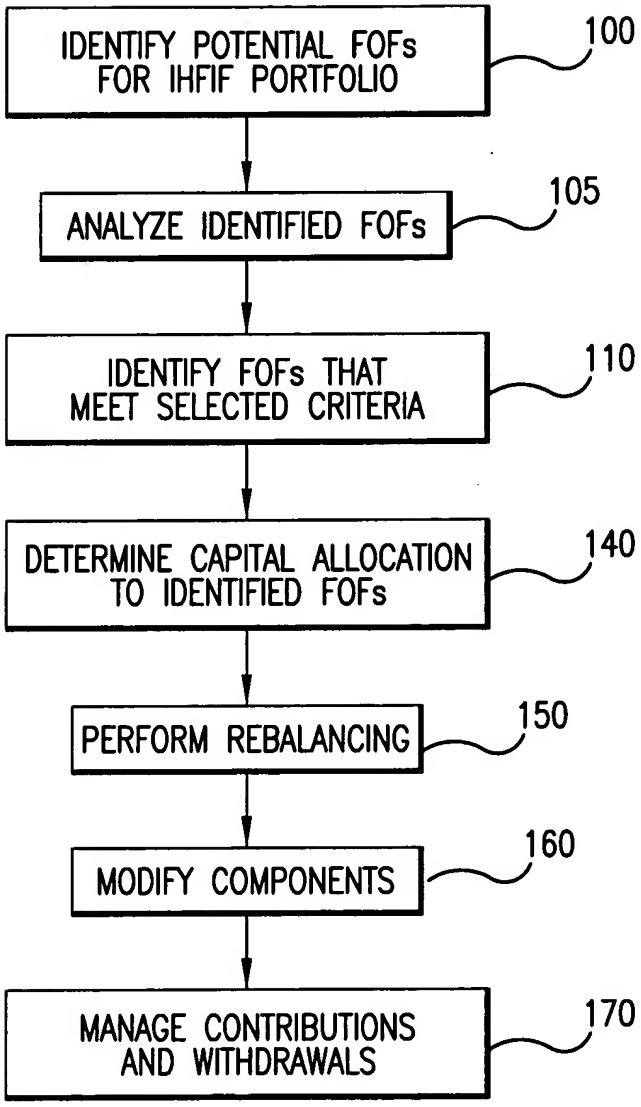
IDENTIFY POTENTIAL FOFs FOR IHFIF PORTFOLIO
100
ANALYZE IDENTIFIED FOFs
105
IDENTIFY FOFs THAT MEET SELECTED CRITERIA
110
DETERMINE CAPITAL ALLOCATION TO IDENTIFIED FOFs
140
PERFORM REBALANCING
150
MODIFY COMPONENTS
160
MANAGE CONTRIBUTIONS AND WITHDRAWALS
170

FIG.2

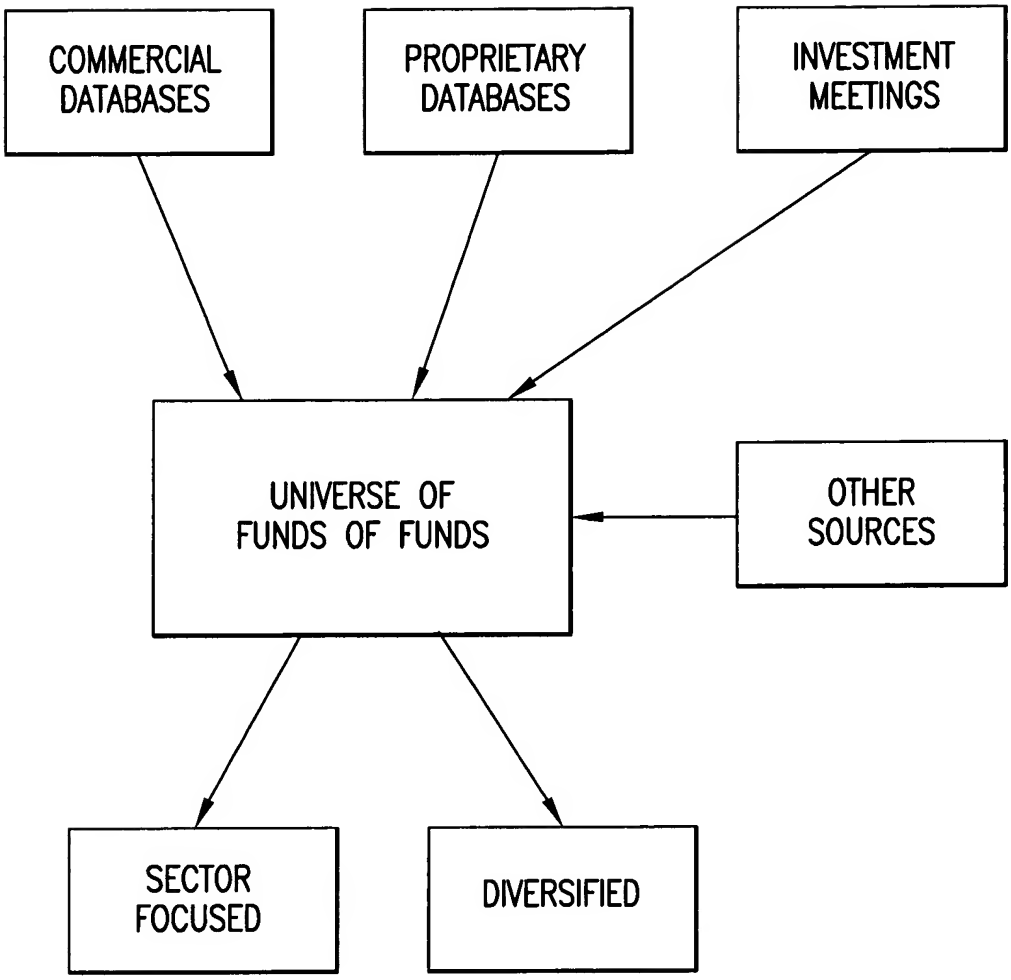
COMMERCIAL DATABASES
PROPRIETARY DATABASES
INVESTMENT MEETINGS
UNIVERSE OF FUNDS OF FUNDS
OTHER SOURCES
SECTOR FOCUSED
DIVERSIFIED

FIG.3

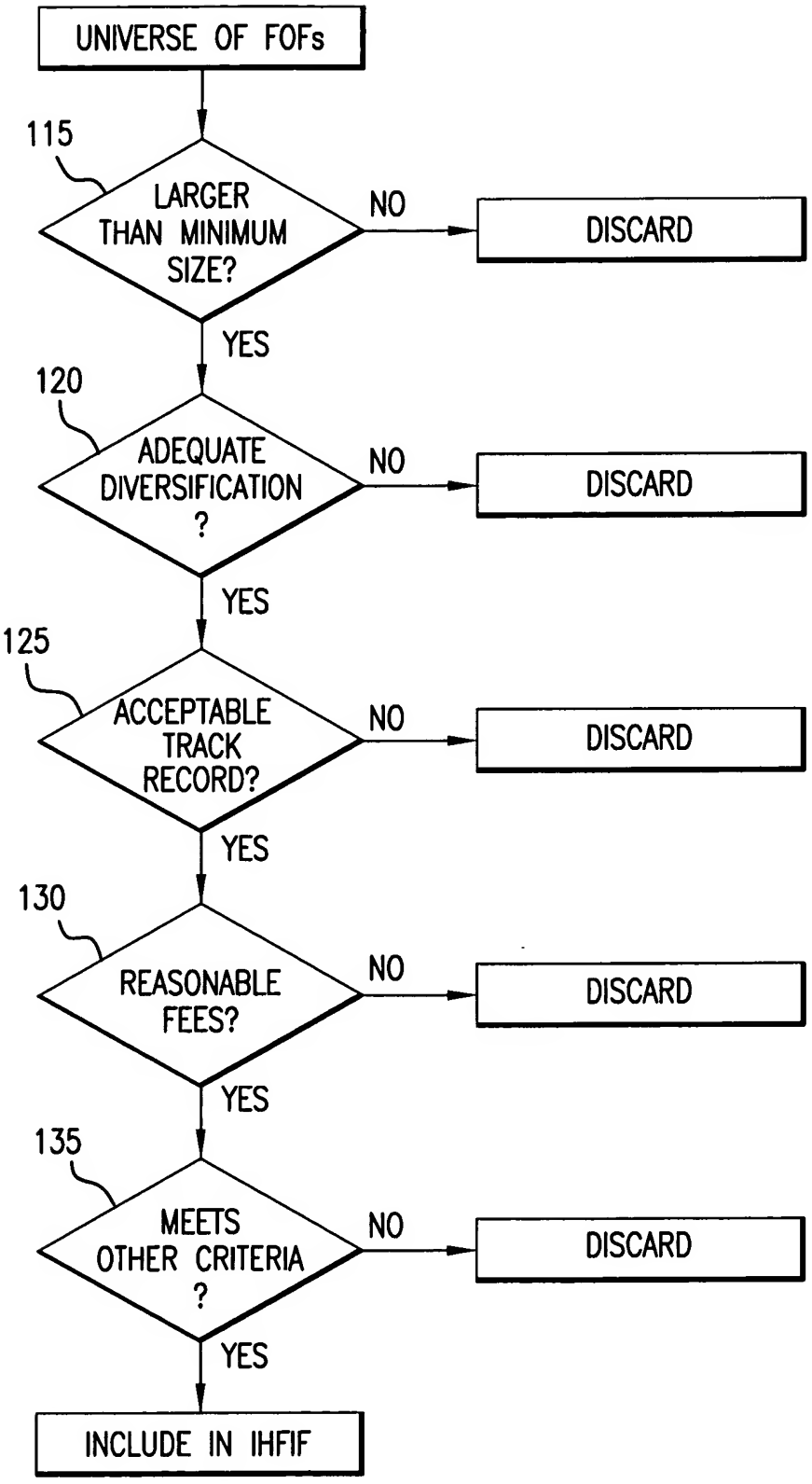
UNIVERSE OF FOFs
115
LARGER THAN MINIMUM SIZE?
NO
DISCARD
YES
120
ADEQUATE DIVERSIFICATION ?
NO
DISCARD
YES
125
ACCEPTABLE TRACK RECORD?
NO
DISCARD
YES
130
REASONABLE FEES?
NO
DISCARD
YES
135
MEETS OTHER CRITERIA ?
NO
DISCARD
YES
INCLUDE IN IHFIF

FIG.4

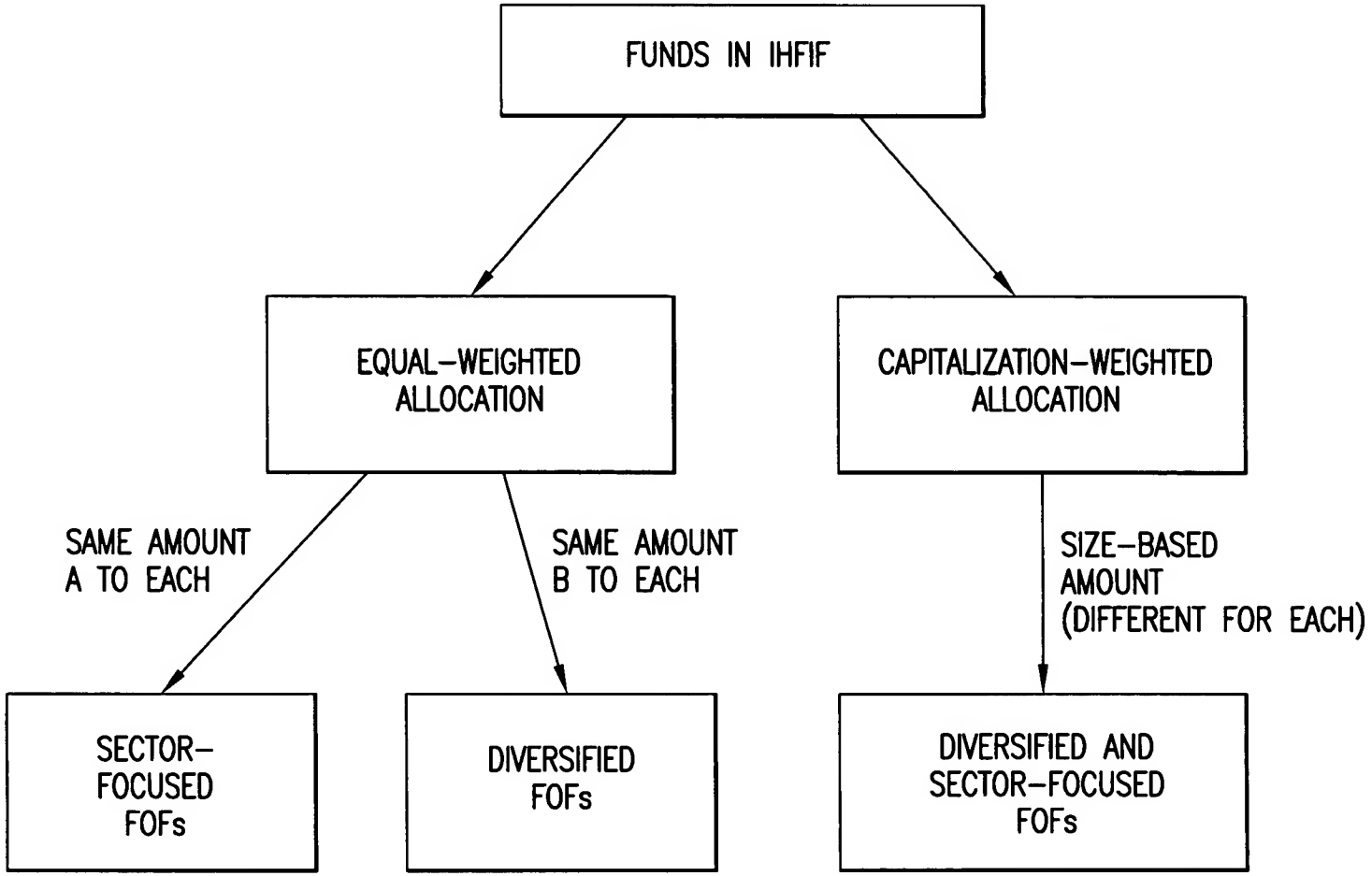
FUNDS IN IHFIF
EQUAL–WEIGHTED ALLOCATION
CAPITALIZATION–WEIGHTED ALLOCATION
SAME AMOUNT A TO EACH
SAME AMOUNT B TO EACH
SIZE–BASED AMOUNT (DIFFERENT FOR EACH)
SECTOR–FOCUSED FOFs
DIVERSIFIED FOFs
DIVERSIFIED AND SECTOR–FOCUSED FOFs

FIG.5

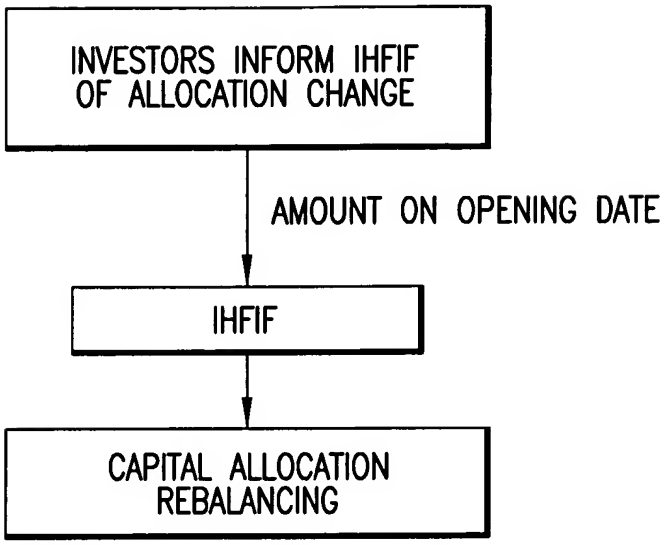
INVESTORS INFORM IHFIF OF ALLOCATION CHANGE
AMOUNT ON OPENING DATE
IHFIF
CAPITAL ALLOCATION REBALANCING

FIG.6

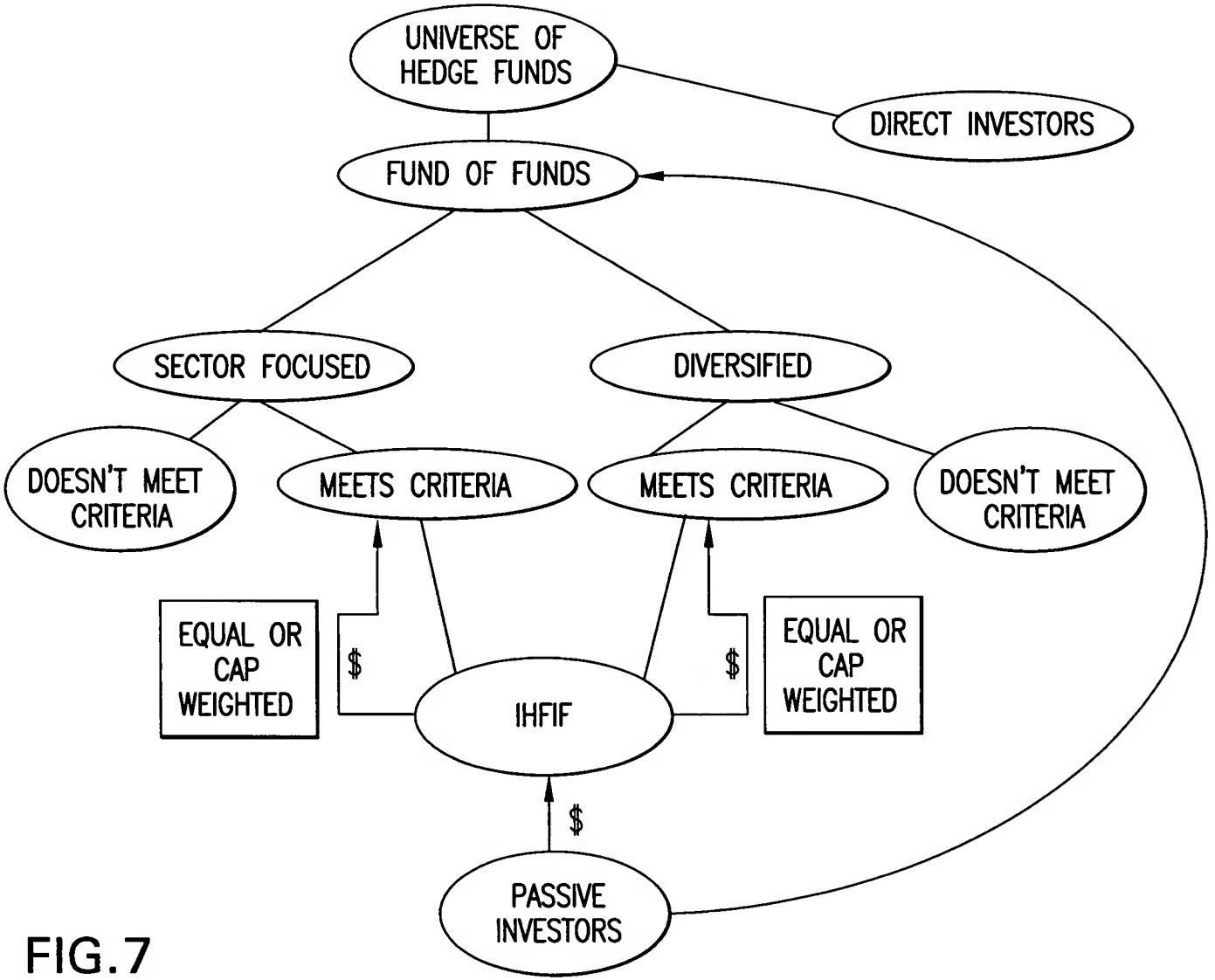
UNIVERSE OF HEDGE FUNDS
DIRECT INVESTORS
FUND OF FUNDS
SECTOR FOCUSED
DIVERSIFIED
DOESN'T MEET CRITERIA
MEETS CRITERIA
MEETS CRITERIA
DOESN'T MEET CRITERIA
EQUAL OR CAP WEIGHTED
$
IHFIF
$
EQUAL OR CAP WEIGHTED
$
PASSIVE INVESTORS

FIG.7

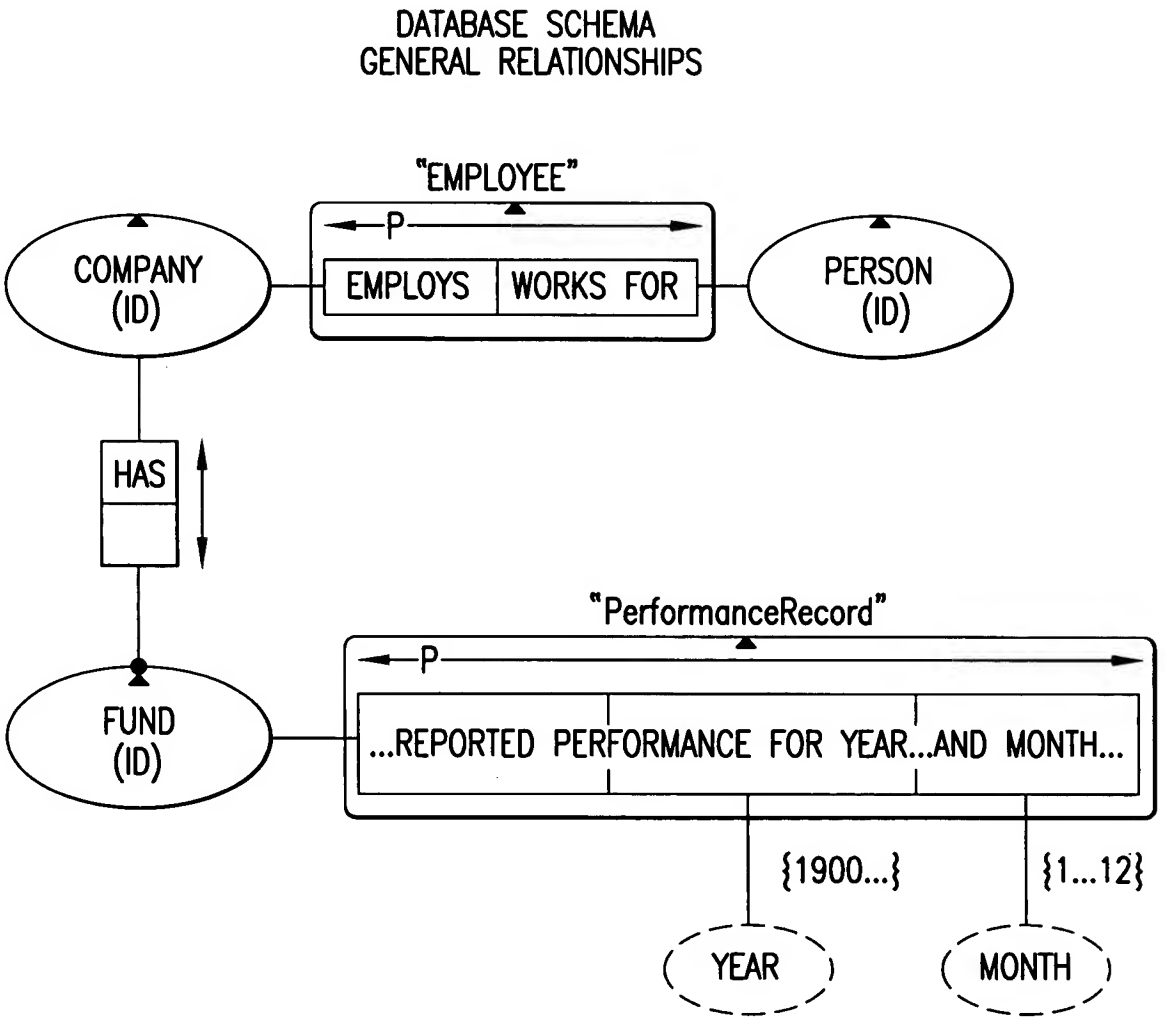
DATABASE SCHEMA
GENERAL RELATIONSHIPS
"EMPLOYEE"
P
COMPANY
(ID)
EMPLOYS
WORKS FOR
PERSON
(ID)
HAS
"PerformanceRecord"
P
FUND
(ID)
...REPORTED PERFORMANCE FOR YEAR...AND MONTH...
{1900...}
{1...12}
YEAR
MONTH

FIG.8

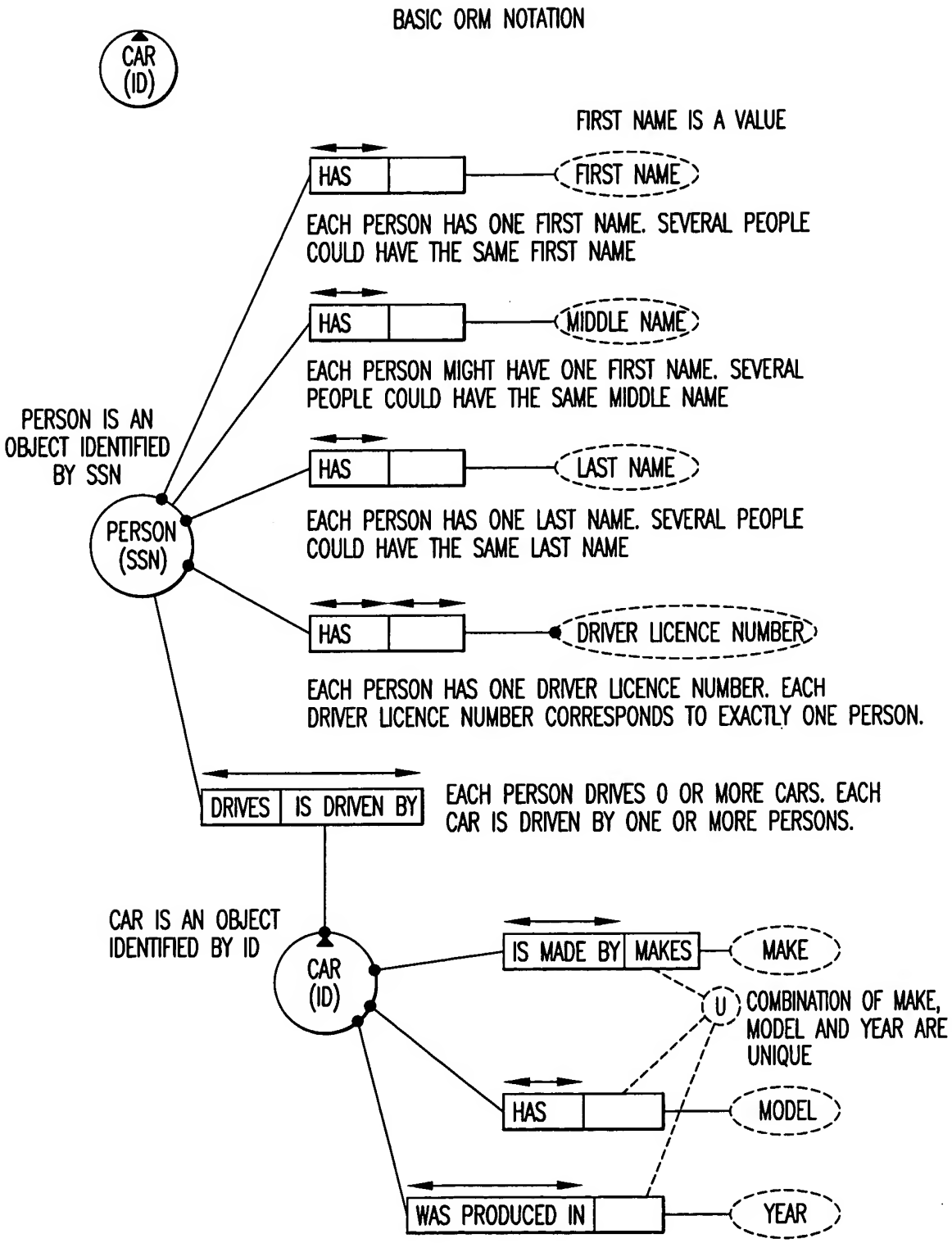
BASIC ORM NOTATION
CAR (ID)
FIRST NAME IS A VALUE
HAS
FIRST NAME
EACH PERSON HAS ONE FIRST NAME. SEVERAL PEOPLE COULD HAVE THE SAME FIRST NAME
HAS
MIDDLE NAME
EACH PERSON MIGHT HAVE ONE FIRST NAME. SEVERAL PEOPLE COULD HAVE THE SAME MIDDLE NAME
PERSON IS AN OBJECT IDENTIFIED BY SSN
HAS
LAST NAME
PERSON (SSN)
EACH PERSON HAS ONE LAST NAME. SEVERAL PEOPLE COULD HAVE THE SAME LAST NAME
HAS
DRIVER LICENCE NUMBER
EACH PERSON HAS ONE DRIVER LICENCE NUMBER. EACH DRIVER LICENCE NUMBER CORRESPONDS TO EXACTLY ONE PERSON.
DRIVES
IS DRIVEN BY
EACH PERSON DRIVES 0 OR MORE CARS. EACH CAR IS DRIVEN BY ONE OR MORE PERSONS.
CAR IS AN OBJECT IDENTIFIED BY ID
CAR (ID)
IS MADE BY
MAKES
MAKE
U
COMBINATION OF MAKE, MODEL AND YEAR ARE UNIQUE
HAS
MODEL
WAS PRODUCED IN
YEAR

FIG.9

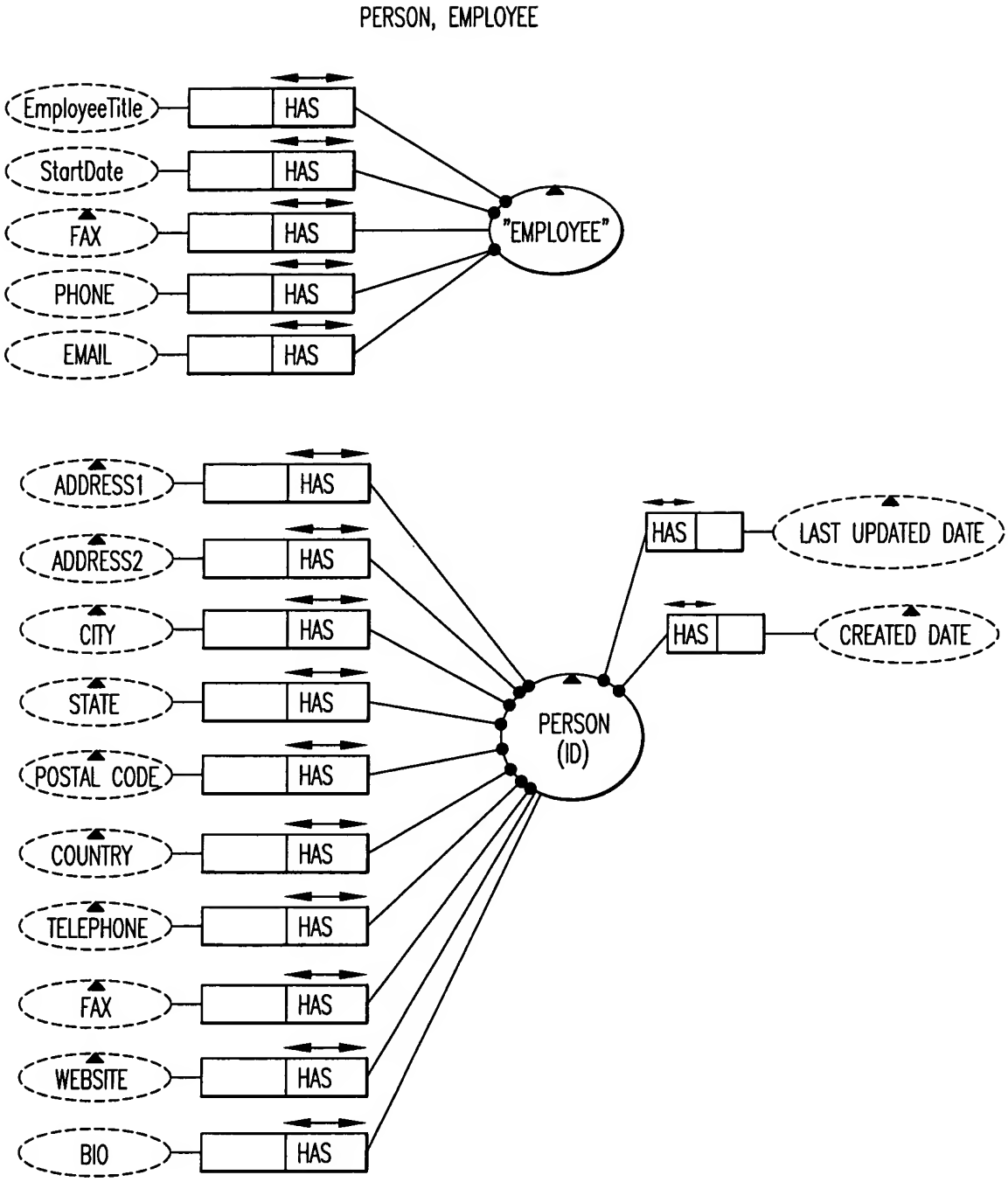
PERSON, EMPLOYEE
EmployeeTitle
StartDate
FAX
PHONE
EMAIL
HAS
"EMPLOYEE"
ADDRESS1
ADDRESS2
CITY
STATE
POSTAL CODE
COUNTRY
TELEPHONE
FAX
WEBSITE
BIO
PERSON (ID)
LAST UPDATED DATE
CREATED DATE

FIG.10

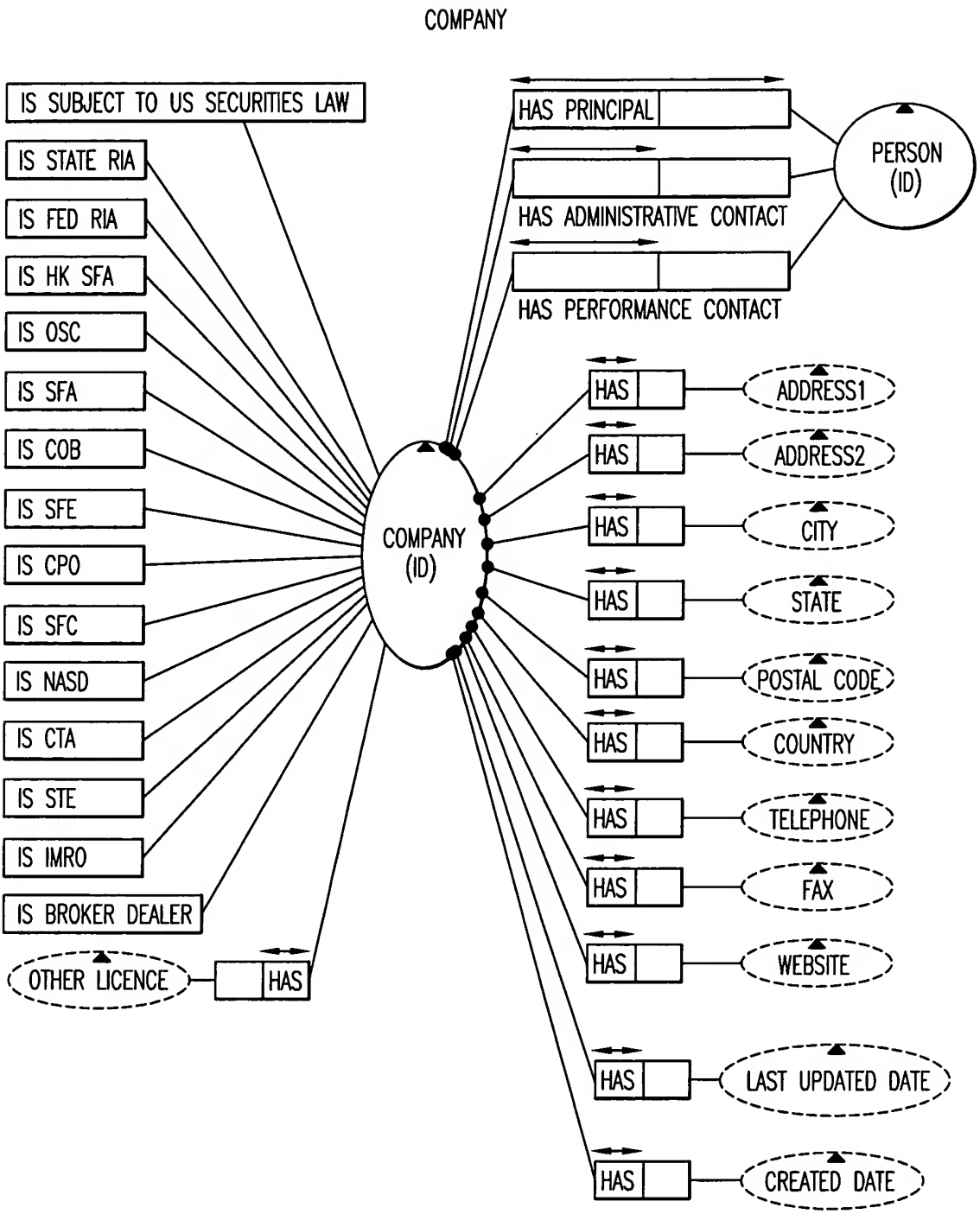
COMPANY
IS SUBJECT TO US SECURITIES LAW
IS STATE RIA
IS FED RIA
IS HK SFA
IS OSC
IS SFA
IS COB
IS SFE
IS CPO
IS SFC
IS NASD
IS CTA
IS STE
IS IMRO
IS BROKER DEALER
OTHER LICENCE
HAS
COMPANY (ID)
HAS PRINCIPAL
HAS ADMINISTRATIVE CONTACT
HAS PERFORMANCE CONTACT
PERSON (ID)
HAS
ADDRESS1
ADDRESS2
CITY
STATE
POSTAL CODE
COUNTRY
TELEPHONE
FAX
WEBSITE
LAST UPDATED DATE
CREATED DATE

FIG.11

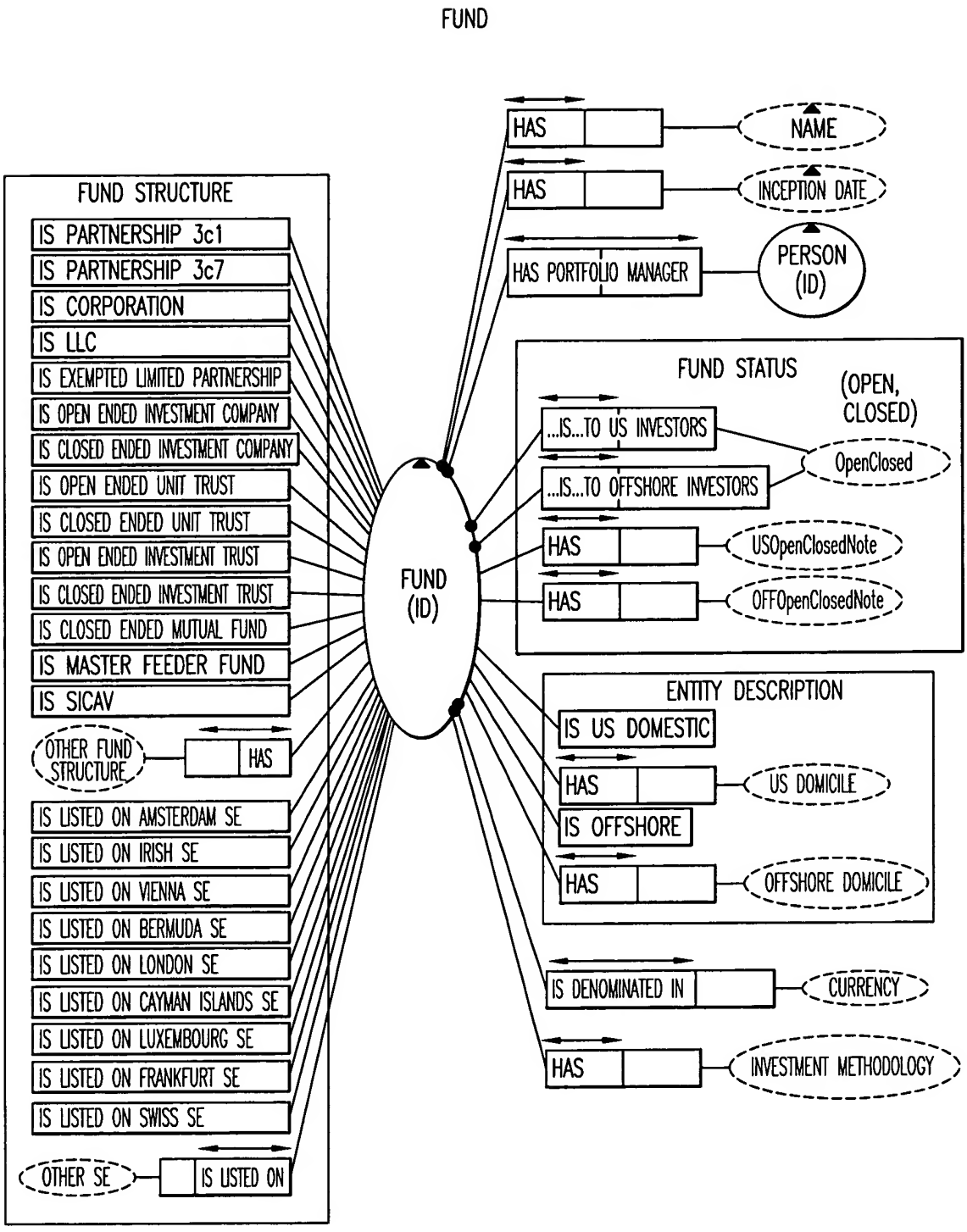
FUND
FUND STRUCTURE
IS PARTNERSHIP 3c1
IS PARTNERSHIP 3c7
IS CORPORATION
IS LLC
IS EXEMPTED LIMITED PARTNERSHIP
IS OPEN ENDED INVESTMENT COMPANY
IS CLOSED ENDED INVESTMENT COMPANY
IS OPEN ENDED UNIT TRUST
IS CLOSED ENDED UNIT TRUST
IS OPEN ENDED INVESTMENT TRUST
IS CLOSED ENDED INVESTMENT TRUST
IS CLOSED ENDED MUTUAL FUND
IS MASTER FEEDER FUND
IS SICAV
OTHER FUND STRUCTURE
HAS
IS LISTED ON AMSTERDAM SE
IS LISTED ON IRISH SE
IS LISTED ON VIENNA SE
IS LISTED ON BERMUDA SE
IS LISTED ON LONDON SE
IS LISTED ON CAYMAN ISLANDS SE
IS LISTED ON LUXEMBOURG SE
IS LISTED ON FRANKFURT SE
IS LISTED ON SWISS SE
OTHER SE
IS LISTED ON
FUND (ID)
HAS
NAME
HAS
INCEPTION DATE
HAS PORTFOLIO MANAGER
PERSON (ID)
FUND STATUS
(OPEN, CLOSED)
...IS...TO US INVESTORS
...IS...TO OFFSHORE INVESTORS
OpenClosed
HAS
USOpenClosedNote
HAS
OFFOpenClosedNote
ENTITY DESCRIPTION
IS US DOMESTIC
HAS
US DOMICILE
IS OFFSHORE
HAS
OFFSHORE DOMICILE
IS DENOMINATED IN
CURRENCY
HAS
INVESTMENT METHODOLOGY

FIG.12

FUND: PRIME BROKER, AUDITOR, LEGAL, MARKETING, OFF. ADMINISTRATOR

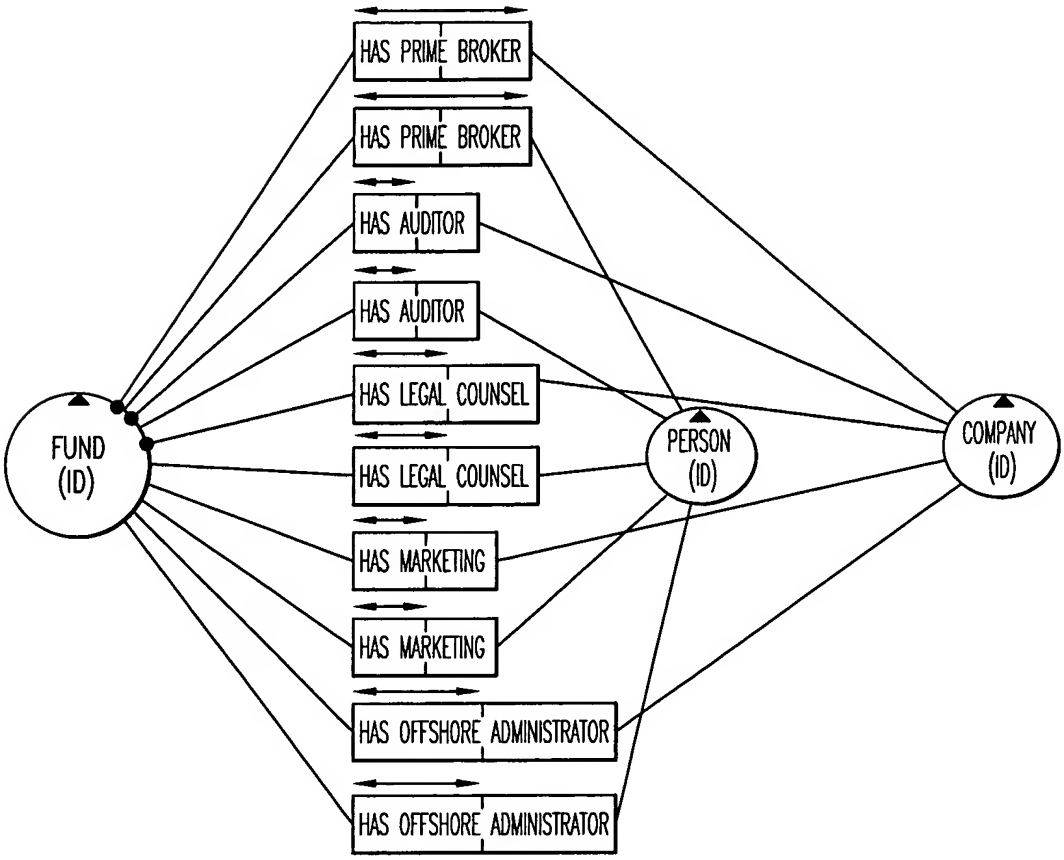

FIG.13

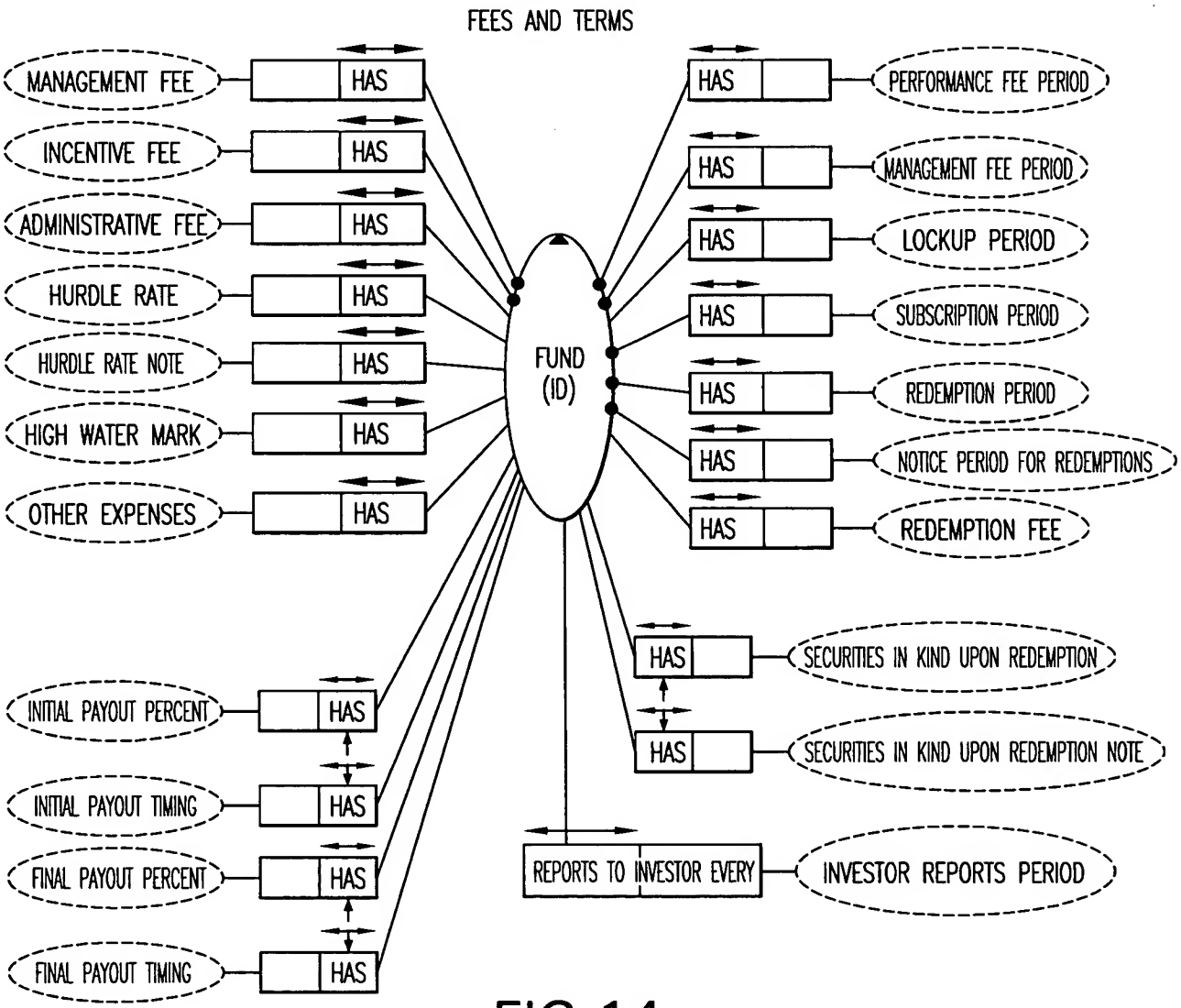
FEES AND TERMS
MANAGEMENT FEE
INCENTIVE FEE
ADMINISTRATIVE FEE
HURDLE RATE
HURDLE RATE NOTE
HIGH WATER MARK
OTHER EXPENSES
HAS
FUND
(ID)
PERFORMANCE FEE PERIOD
MANAGEMENT FEE PERIOD
LOCKUP PERIOD
SUBSCRIPTION PERIOD
REDEMPTION PERIOD
NOTICE PERIOD FOR REDEMPTIONS
REDEMPTION FEE
SECURITIES IN KIND UPON REDEMPTION
SECURITIES IN KIND UPON REDEMPTION NOTE
INITIAL PAYOUT PERCENT
INITIAL PAYOUT TIMING
FINAL PAYOUT PERCENT
FINAL PAYOUT TIMING
REPORTS TO INVESTOR EVERY
INVESTOR REPORTS PERIOD

FIG.14

FUND: CLASSIFICATION: DIRECTIONAL

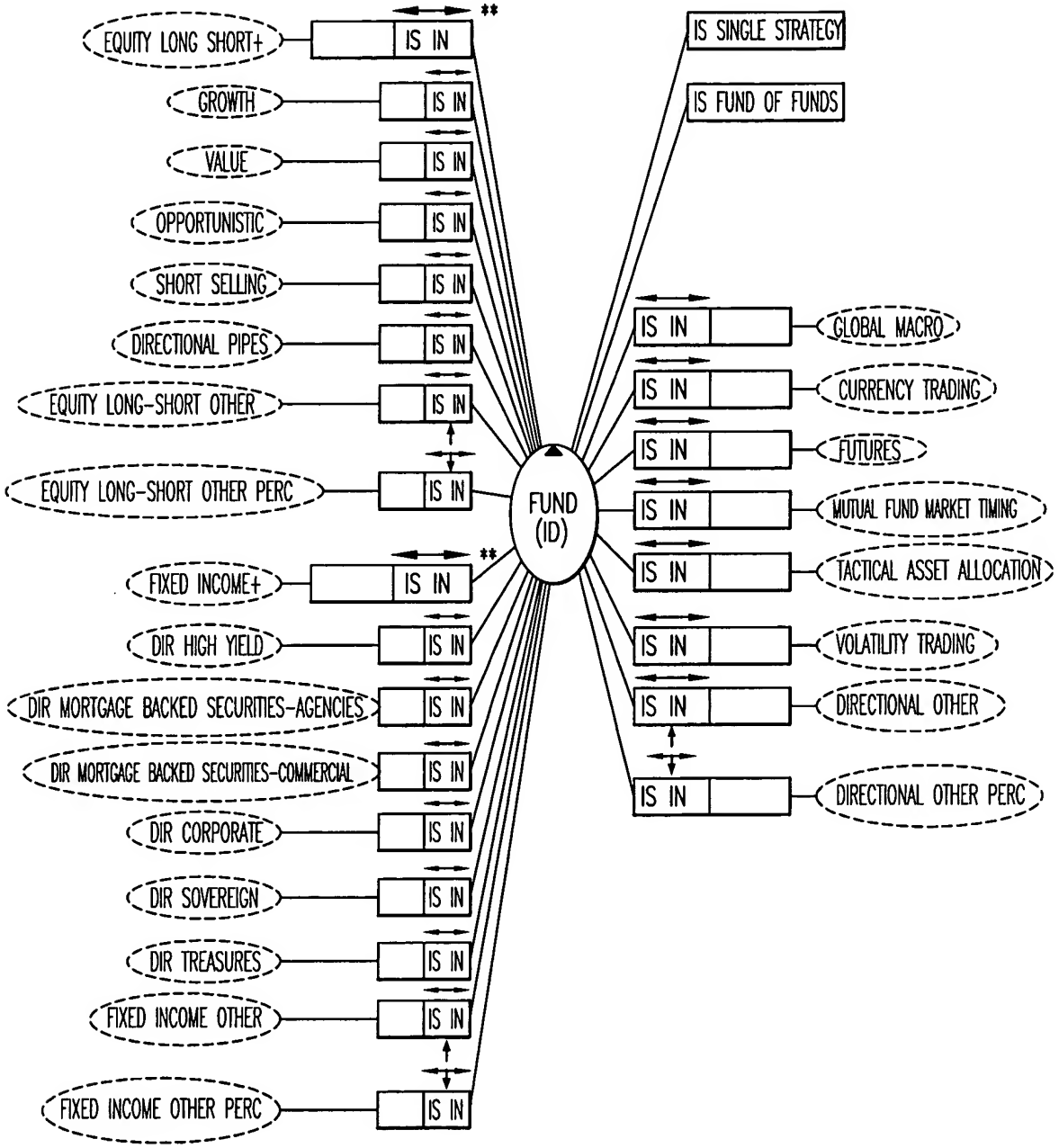

FIG.15

FUND: CLASSIFICATION: RELATIVE VALUE

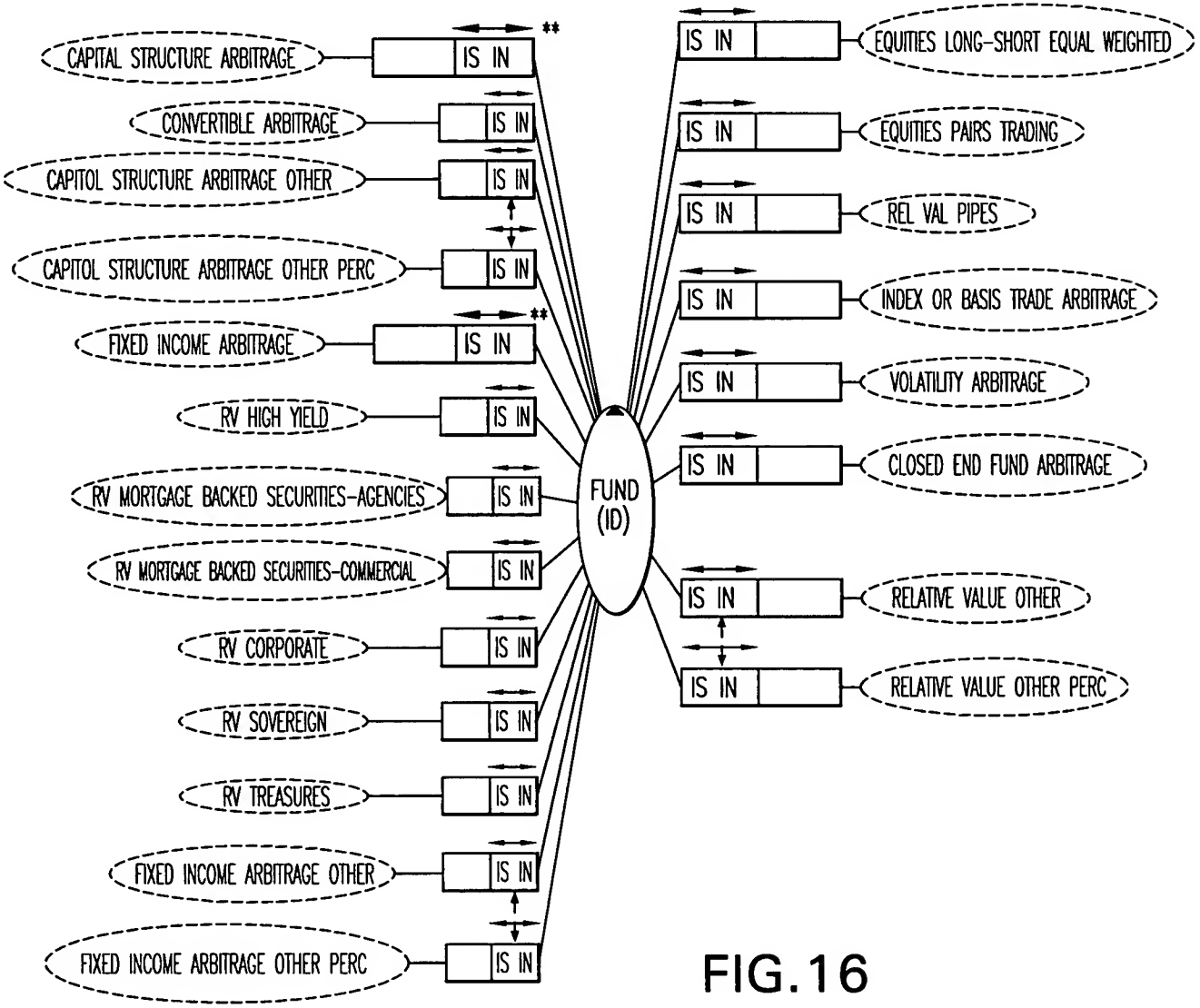

FIG.16

FUND: CLASSIFICATION: EVENT DRIVEN

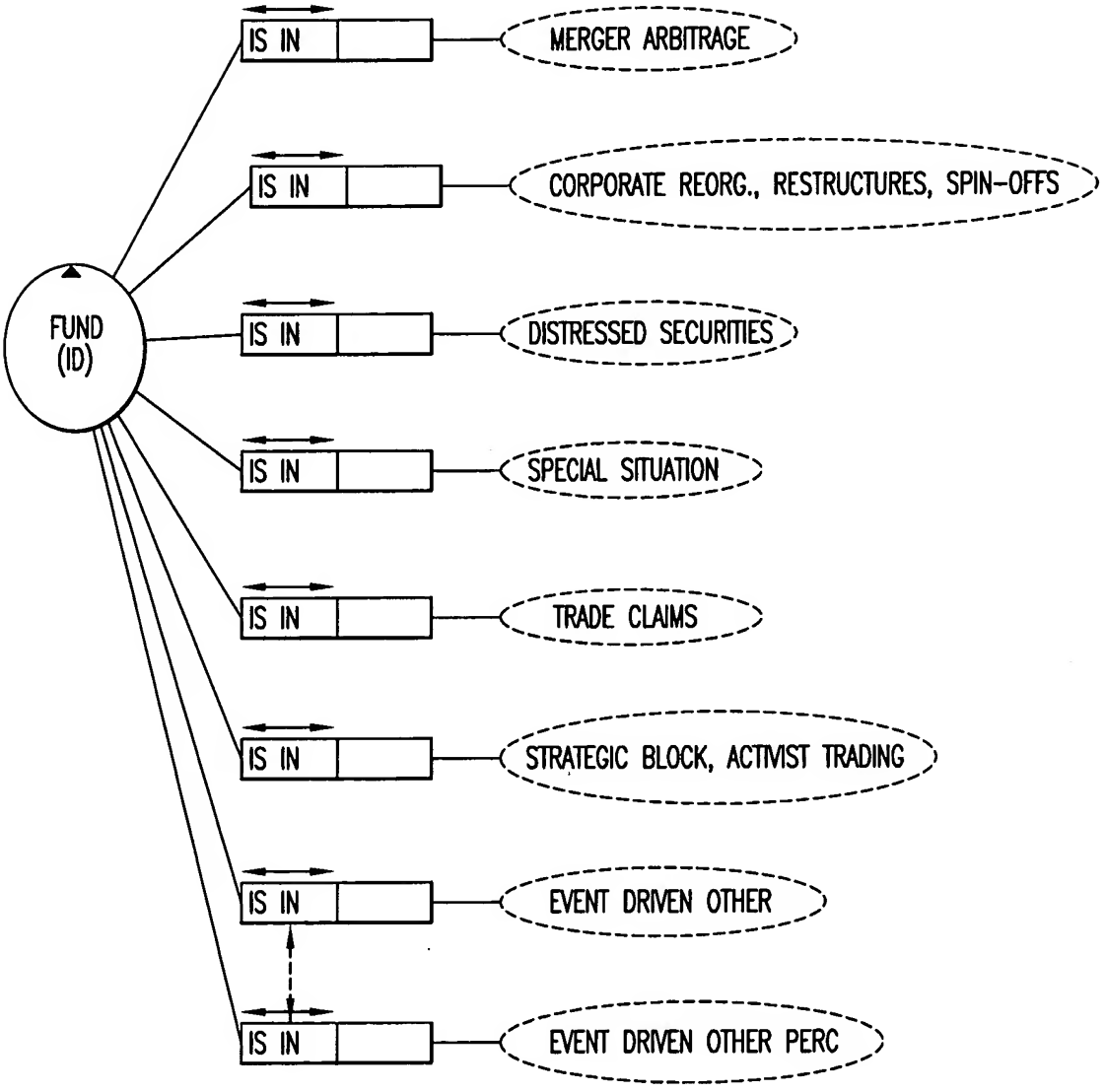

FIG.17

FUND: GEOGRAPHICAL FOCUS

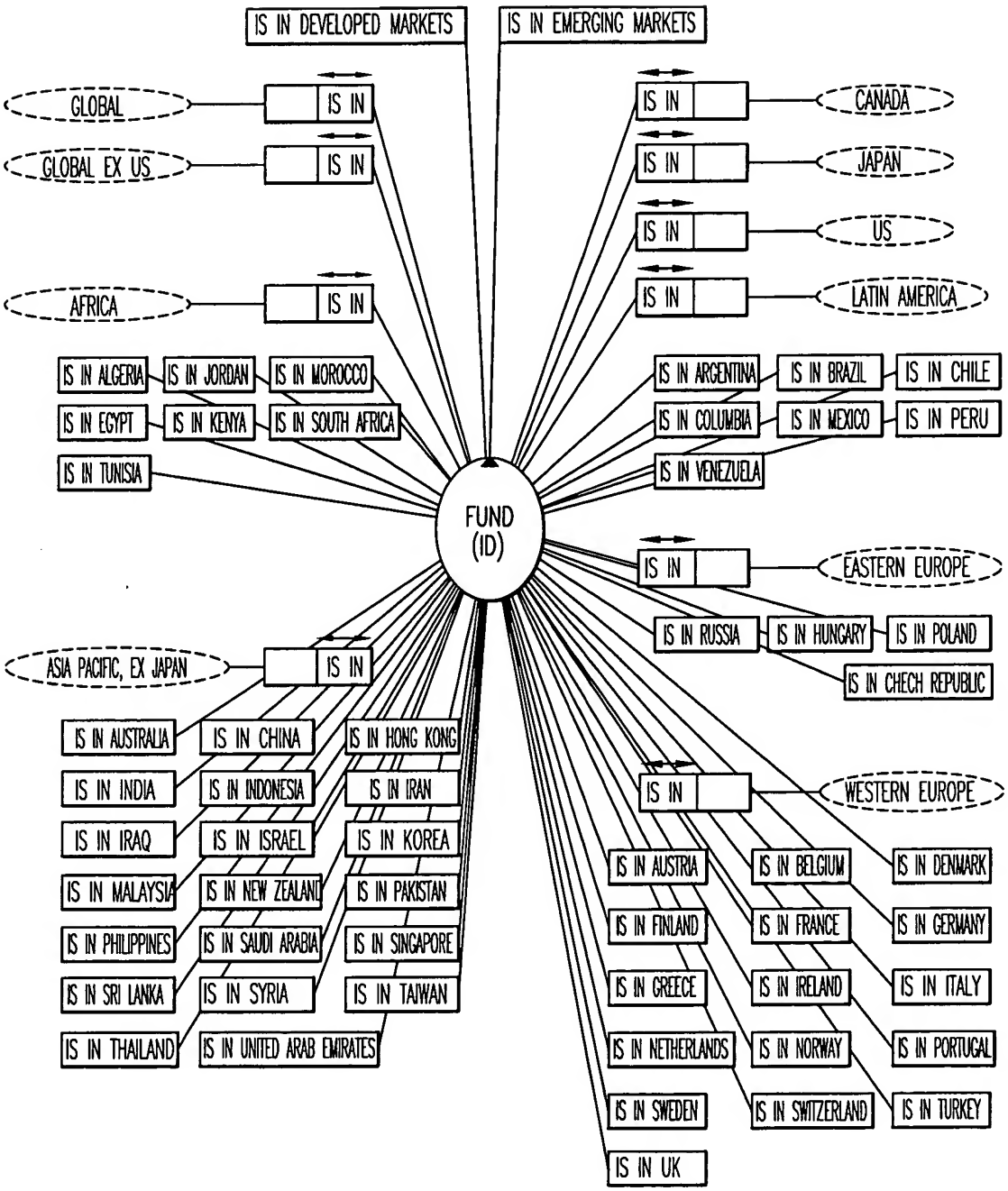

FIG.18

FUND: INDUSTRY FOCUS

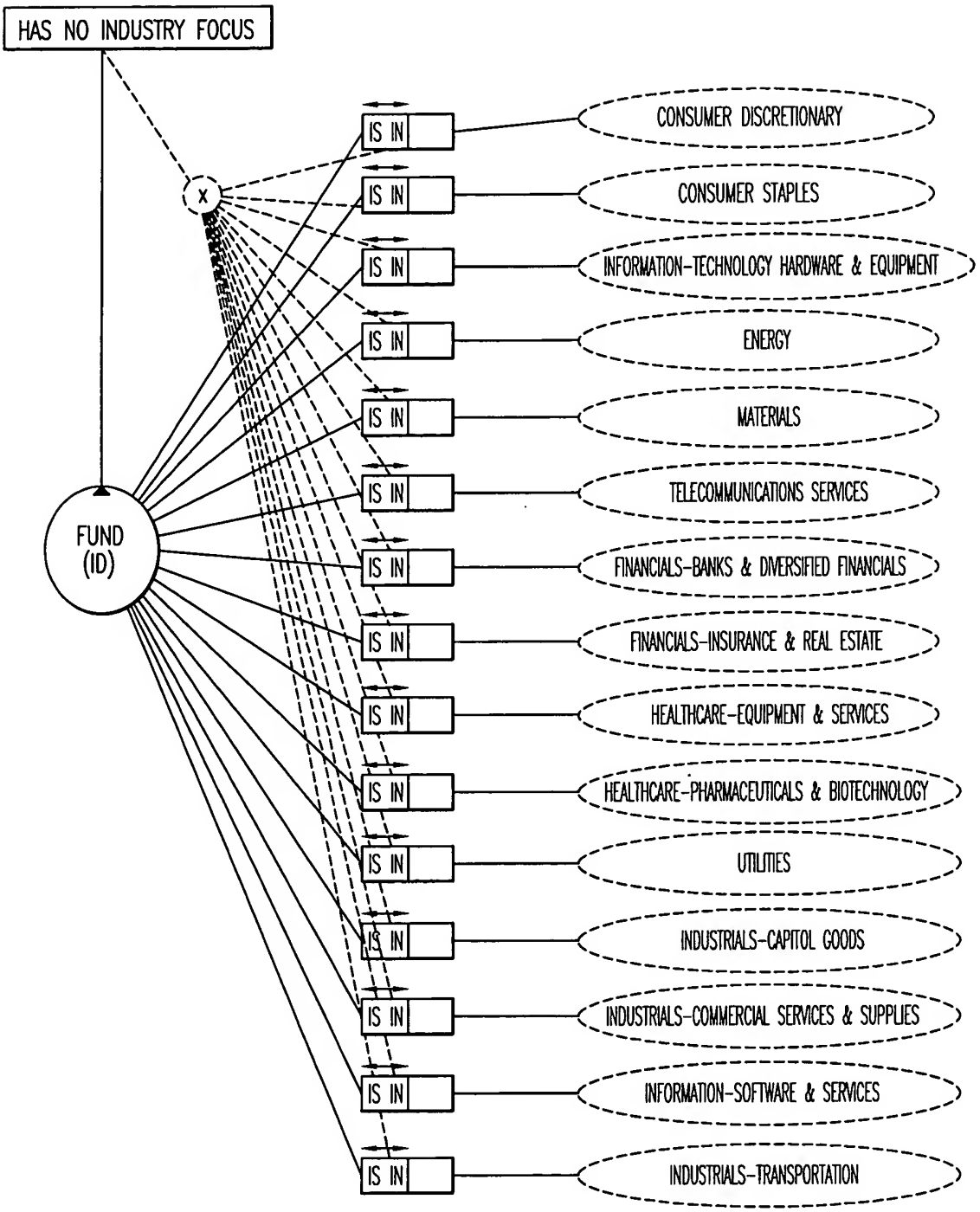

FIG.19

FUND: ASSET CLASS

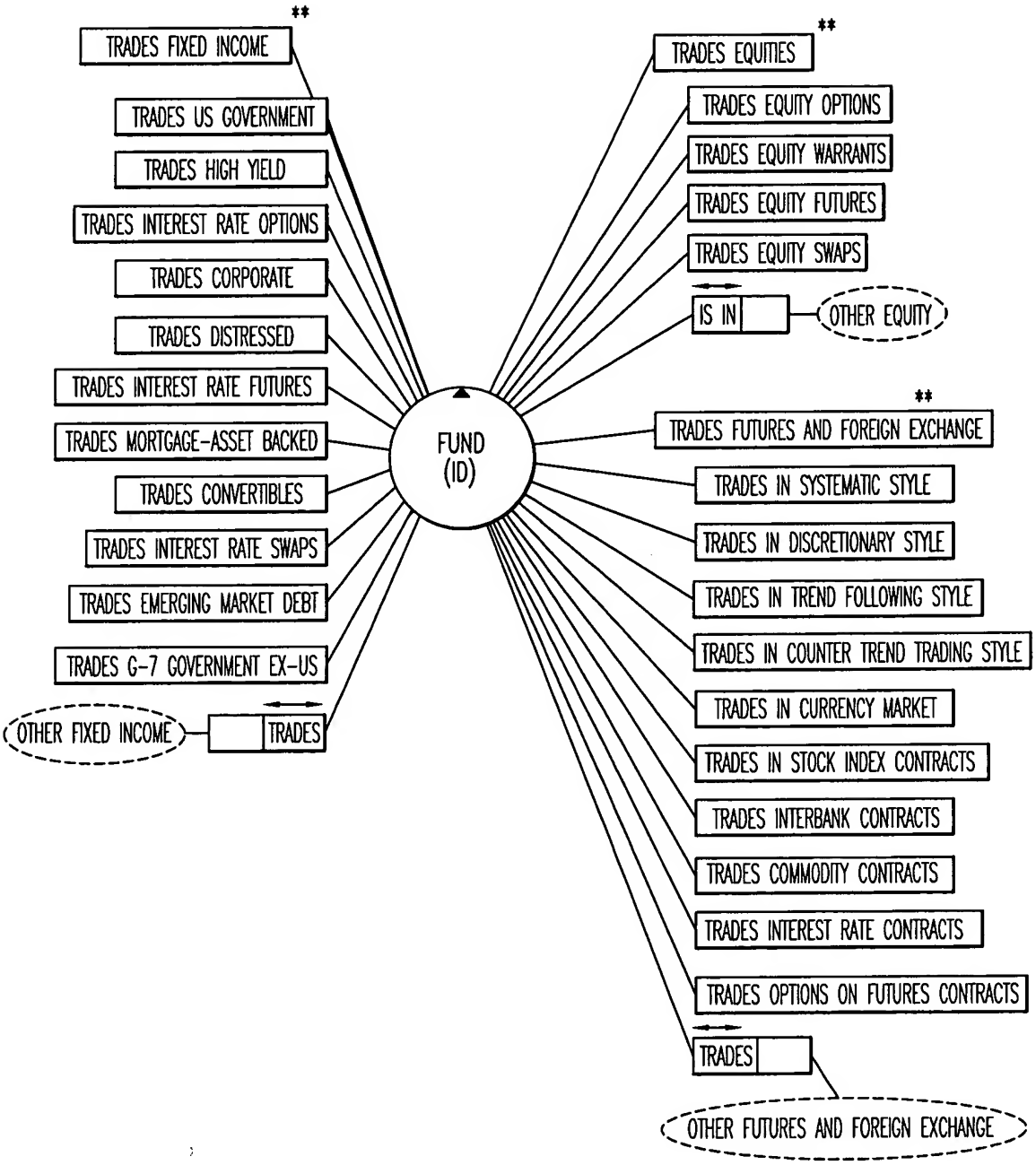

FIG.20

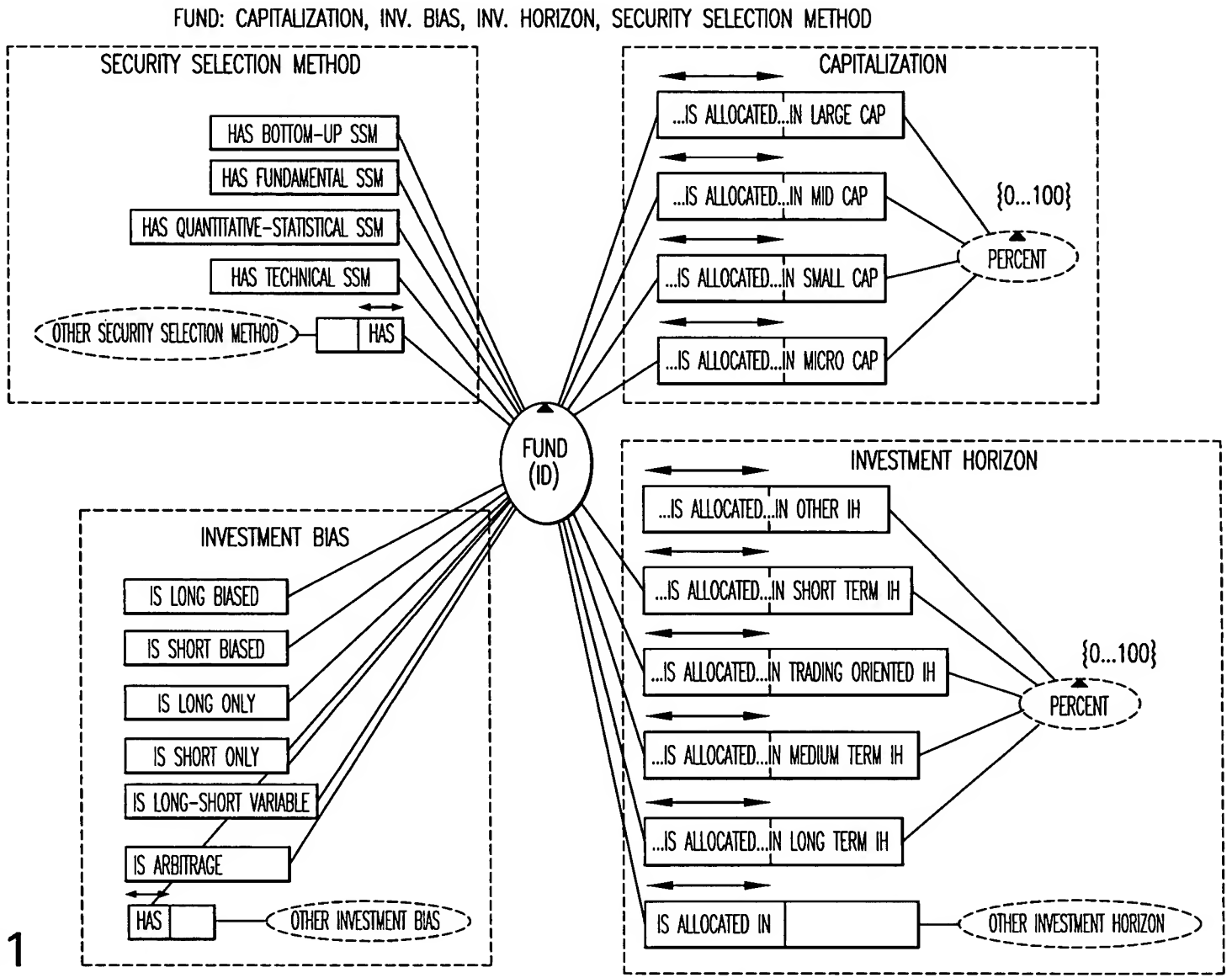
FUND: CAPITALIZATION, INV. BIAS, INV. HORIZON, SECURITY SELECTION METHOD
SECURITY SELECTION METHOD
HAS BOTTOM-UP SSM
HAS FUNDAMENTAL SSM
HAS QUANTITATIVE-STATISTICAL SSM
HAS TECHNICAL SSM
OTHER SECURITY SELECTION METHOD
HAS
CAPITALIZATION
...IS ALLOCATED...IN LARGE CAP
...IS ALLOCATED...IN MID CAP
...IS ALLOCATED...IN SMALL CAP
...IS ALLOCATED...IN MICRO CAP
{0...100}
PERCENT
FUND (ID)
INVESTMENT BIAS
IS LONG BIASED
IS SHORT BIASED
IS LONG ONLY
IS SHORT ONLY
IS LONG-SHORT VARIABLE
IS ARBITRAGE
HAS
OTHER INVESTMENT BIAS
INVESTMENT HORIZON
...IS ALLOCATED...IN OTHER IH
...IS ALLOCATED...IN SHORT TERM IH
...IS ALLOCATED...IN TRADING ORIENTED IH
...IS ALLOCATED...IN MEDIUM TERM IH
...IS ALLOCATED...IN LONG TERM IH
IS ALLOCATED IN
{0...100}
PERCENT
OTHER INVESTMENT HORIZON

FIG.21

FUND: LEVERAGE, METHODOLOGY, LIQUIDITY, HEDGING

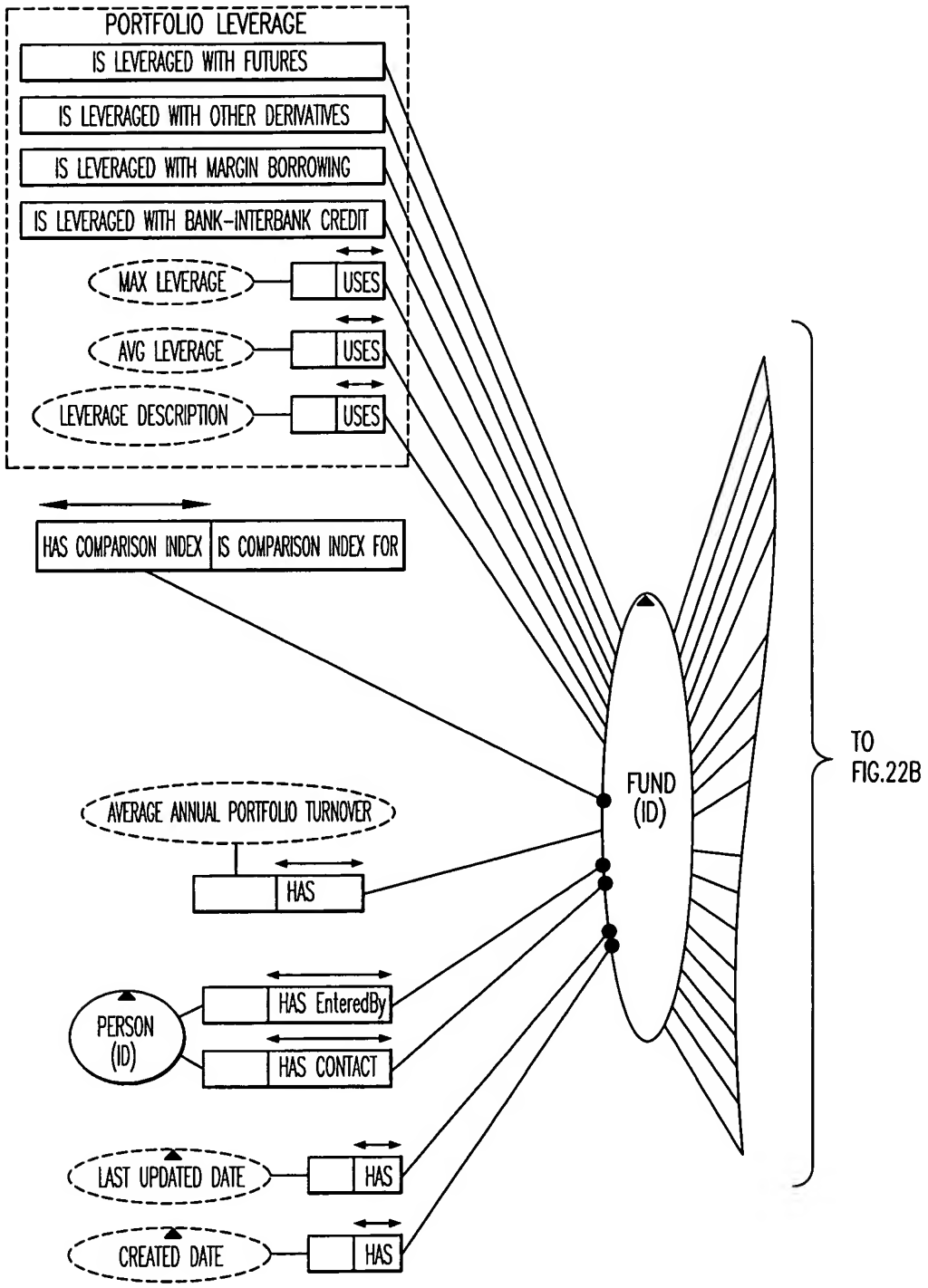

FIG.22A

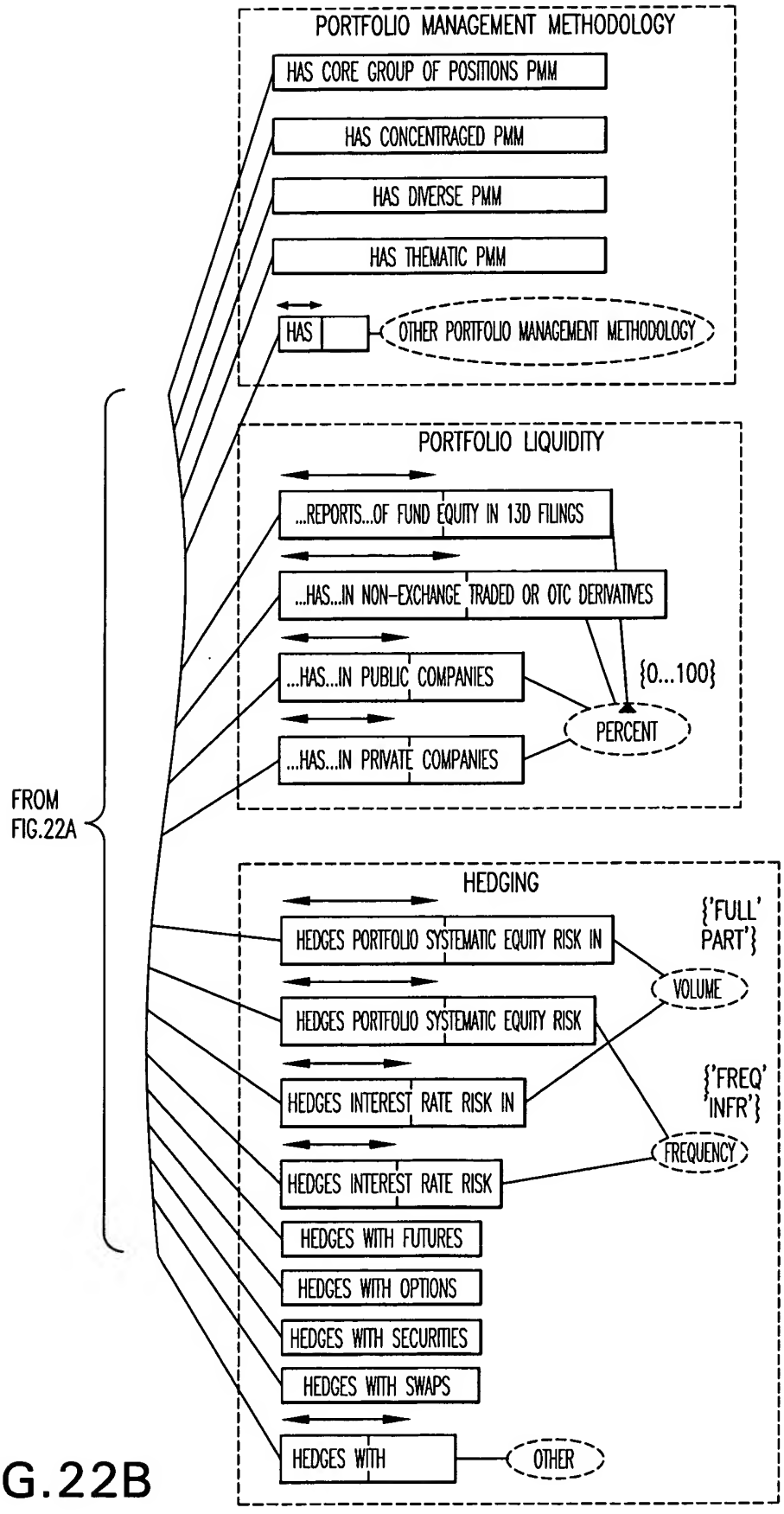
PORTFOLIO MANAGEMENT METHODOLOGY
HAS CORE GROUP OF POSITIONS PMM
HAS CONCENTRAGED PMM
HAS DIVERSE PMM
HAS THEMATIC PMM
HAS
OTHER PORTFOLIO MANAGEMENT METHODOLOGY
PORTFOLIO LIQUIDITY
...REPORTS...OF FUND EQUITY IN 13D FILINGS
...HAS...IN NON-EXCHANGE TRADED OR OTC DERIVATIVES
...HAS...IN PUBLIC COMPANIES
...HAS...IN PRIVATE COMPANIES
{0...100}
PERCENT
FROM FIG.22A
HEDGING
HEDGES PORTFOLIO SYSTEMATIC EQUITY RISK IN
HEDGES PORTFOLIO SYSTEMATIC EQUITY RISK
HEDGES INTEREST RATE RISK IN
HEDGES INTEREST RATE RISK
HEDGES WITH FUTURES
HEDGES WITH OPTIONS
HEDGES WITH SECURITIES
HEDGES WITH SWAPS
HEDGES WITH
OTHER
{'FULL' 'PART'}
VOLUME
{'FREQ' 'INFR'}
FREQUENCY

FIG.22B

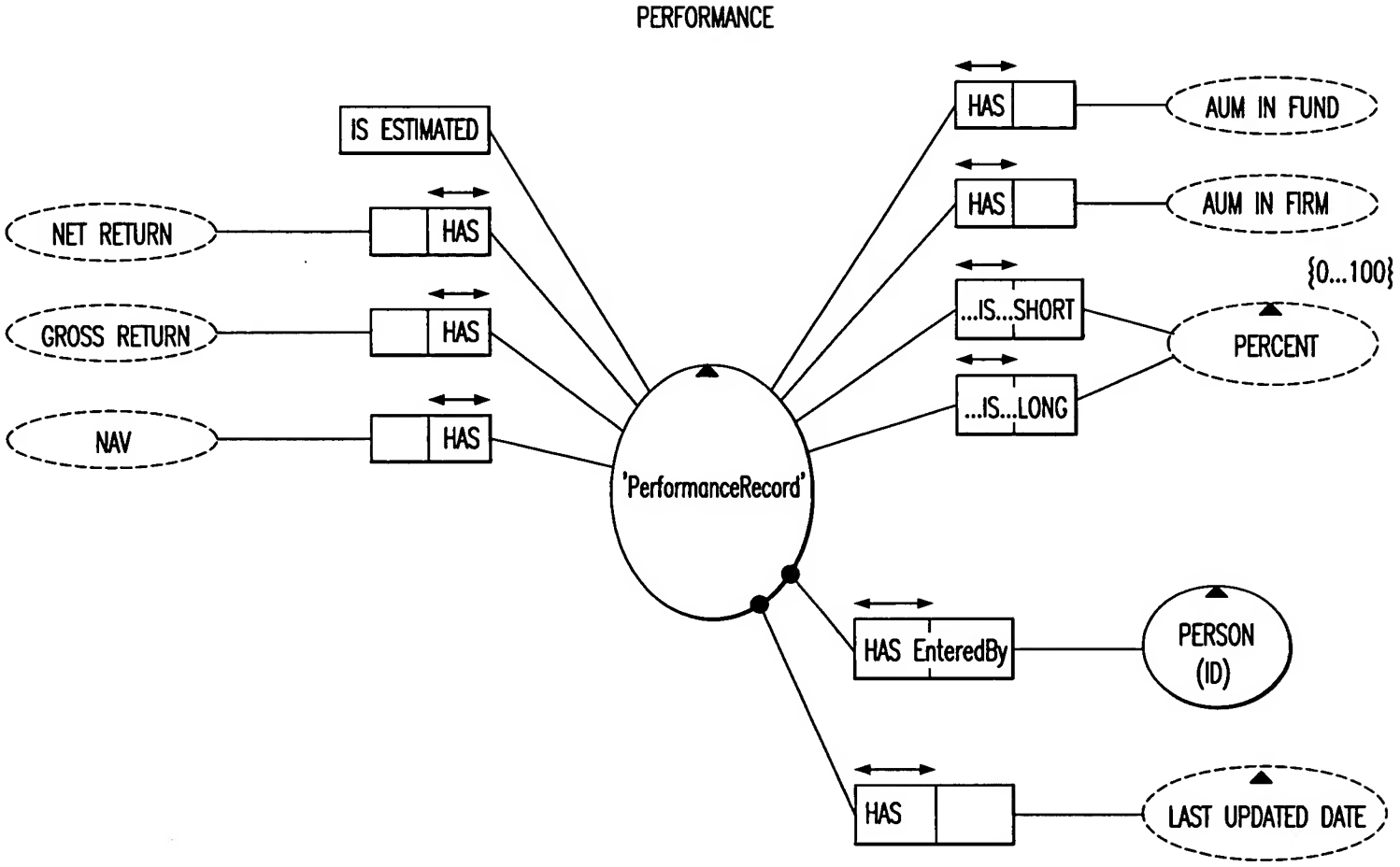
PERFORMANCE
IS ESTIMATED
NET RETURN
HAS
GROSS RETURN
HAS
NAV
HAS
'PerformanceRecord'
HAS
AUM IN FUND
HAS
AUM IN FIRM
{0...100}
...IS...SHORT
PERCENT
...IS...LONG
HAS EnteredBy
PERSON
(ID)
HAS
LAST UPDATED DATE

FIG.23

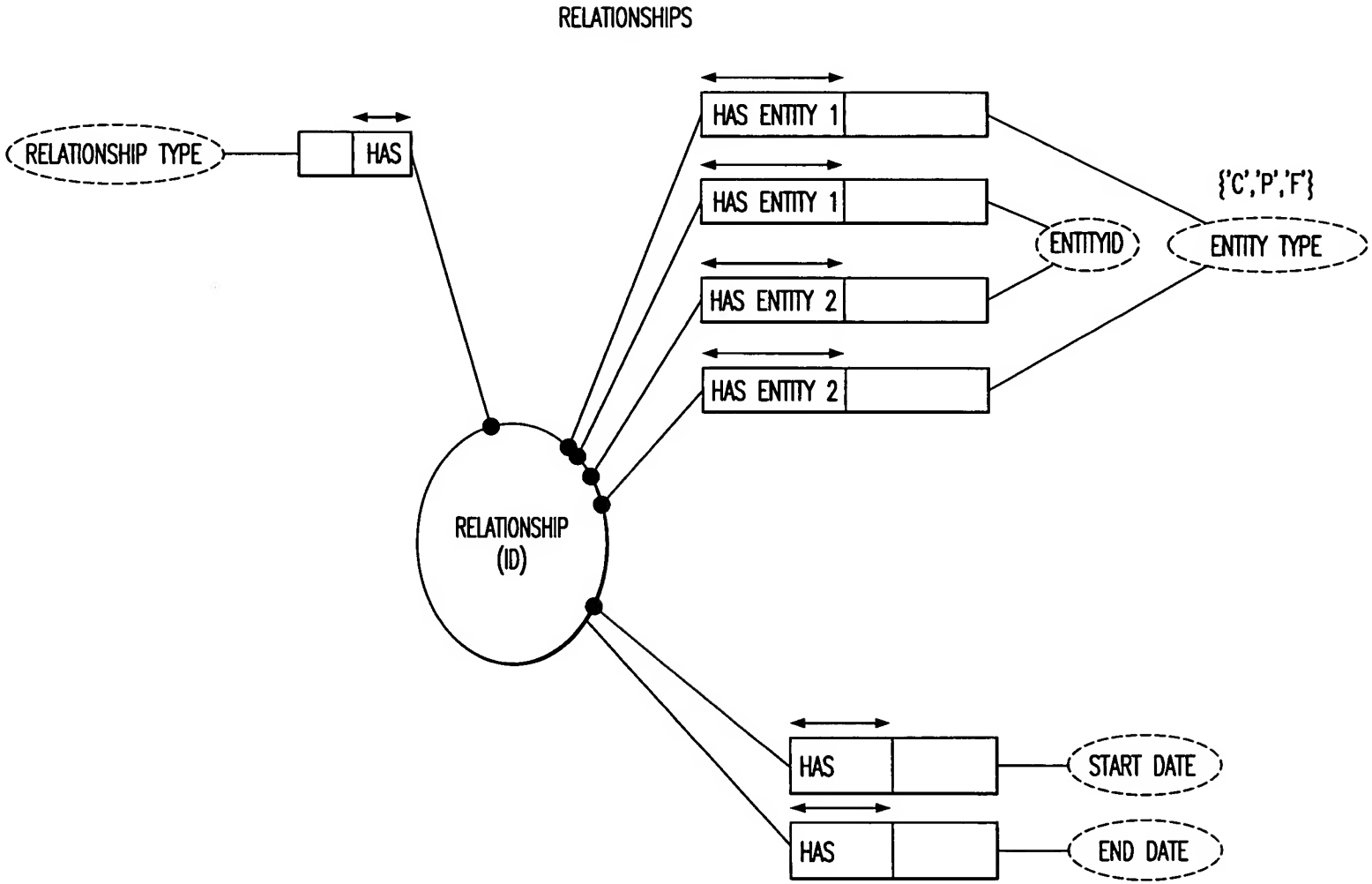
RELATIONSHIPS
RELATIONSHIP TYPE
HAS
HAS ENTITY 1
HAS ENTITY 1
HAS ENTITY 2
HAS ENTITY 2
ENTITYID
{'C','P','F'}
ENTITY TYPE
RELATIONSHIP
(ID)
HAS
START DATE
HAS
END DATE

FIG.24

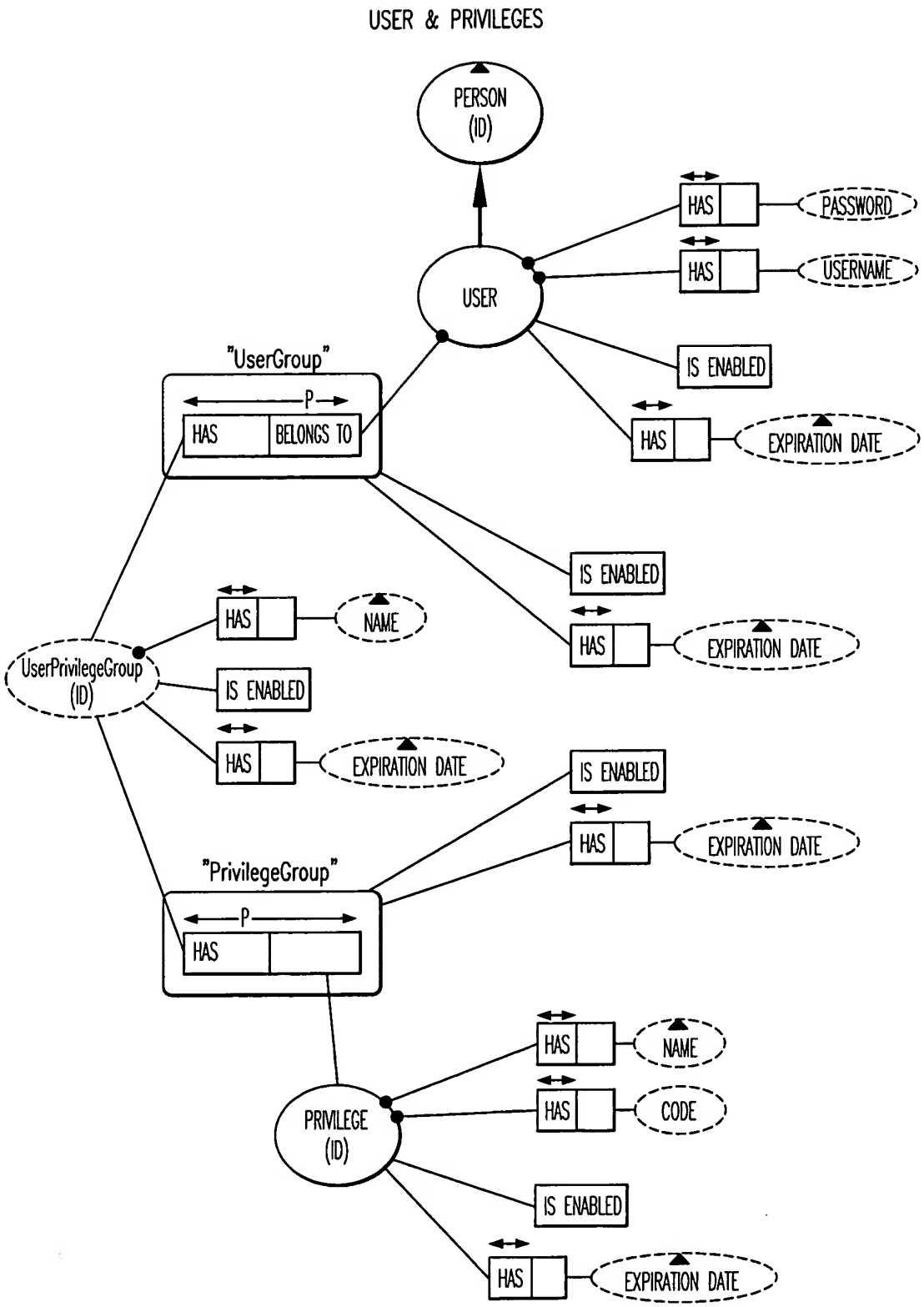
USER & PRIVILEGES
PERSON
(ID)
HAS
PASSWORD
HAS
USERNAME
USER
IS ENABLED
HAS
EXPIRATION DATE
"UserGroup"
P
HAS
BELONGS TO
IS ENABLED
HAS
EXPIRATION DATE
HAS
NAME
UserPrivilegeGroup
(ID)
IS ENABLED
HAS
EXPIRATION DATE
IS ENABLED
HAS
EXPIRATION DATE
"PrivilegeGroup"
P
HAS
HAS
NAME
PRIVILEGE
(ID)
HAS
CODE
IS ENABLED
HAS
EXPIRATION DATE

FIG.25

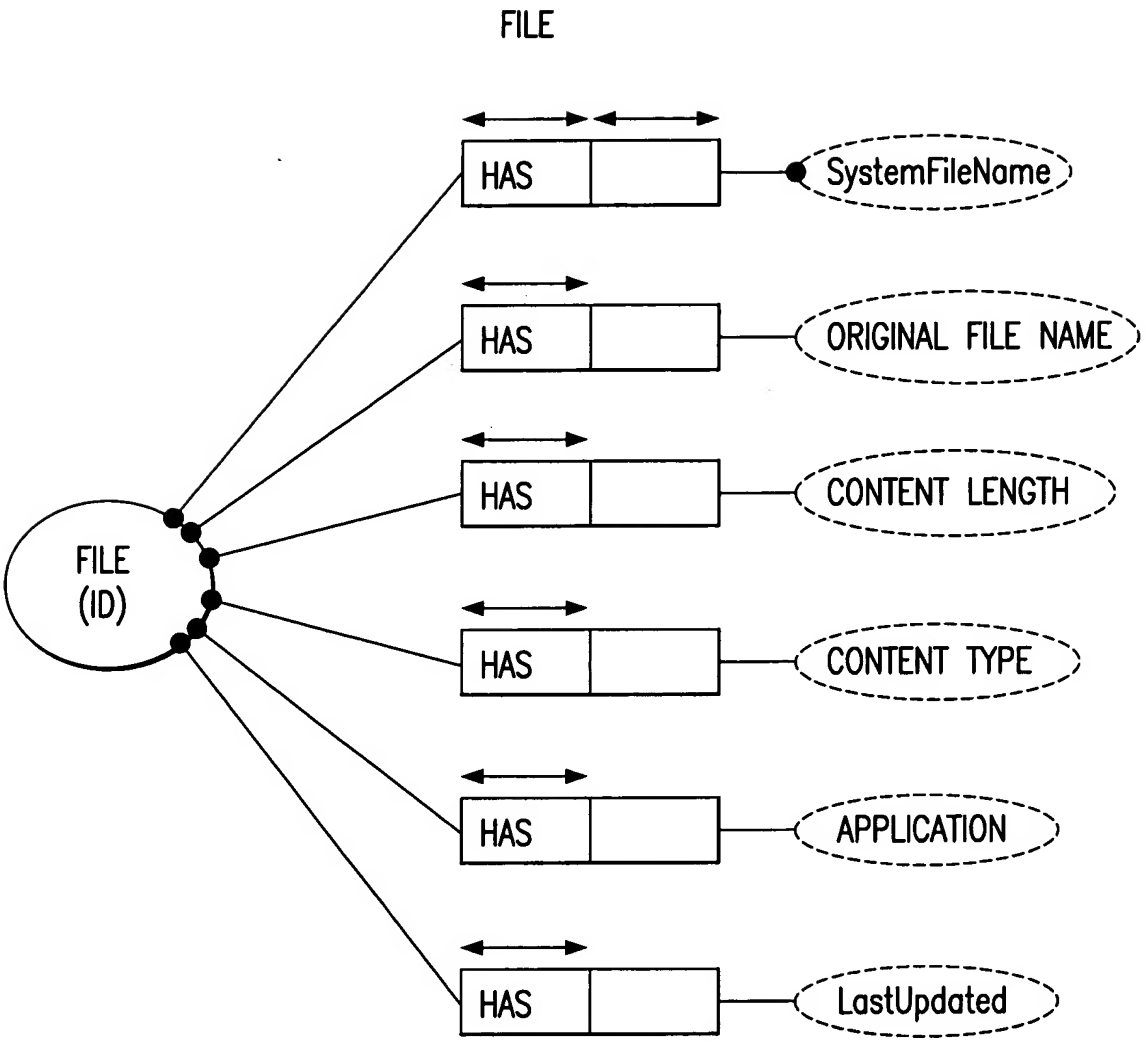
FILE
FILE
(ID)
HAS
SystemFileName
HAS
ORIGINAL FILE NAME
HAS
CONTENT LENGTH
HAS
CONTENT TYPE
HAS
APPLICATION
HAS
LastUpdated

FIG.26